SCANDINAVIAN ACTUARIAL JOURNAL

Formerly published as

Skandinavisk Aktuarietidskrift

Chief Editor
Harald Bohman

Joint Editors
Paul Johansen
Håkan Simberg
Ragnar Norberg
Bengt von Bahr

1984

Printed in Sweden by Almqvist & Wiksell Tryckeri, Uppsala 1984

Contents 1984

Gunnar Blom and Bertil Matérn: Bibliography, Publications by Harald Cramér 1

Erhard Kremer: An Asymptotic Formula for the Net Premium of Some Reinsurance Treaties 11

Theophilos Cacoullos and H. Papageorgiou: Characterizations of Mixtures of Continuous Distributions by Their Posterior Means 23

Søren Asmussen: Approximations for the Probability of Ruin within Finite Time 31

Peter Albrecht: Laplace Transforms, Mellin Transforms and Mixed Poisson Processes 58

Martti Pesonen: Optimal Reinsurances 65

A. H. Khan, R. U. Khan and Saud Parvez: Inverse Moments of Order Statistics from Weibull Distribution 91

M. J. Goovaerts and F. De Vylder: Stop-loss Ordering for Scale and Power Mixtures of Distribution 95

H. Papageorgiou: On Recursive Formulas for Aggregate Claims 102

D. C. M. Dickson and J. R. Gray: Approximations to Ruin Probability in the Presence of an Upper Absorbing Barrier 105

Hans Bühlmann: Numerical Evaluation of the Compound Poisson Distribution: Recursion or Fast Fourier Transform? 116

Dietmar Pfeifer: A Note on Random Changes of Markov Chains 127

Walther Neuhaus: Inference about Parameters in Empirical Linear Bayes Estimation Problems 131

E. Kremer: The Linear Growth Credibility Model 143

Patrick L. Brockett: General Bivariate Makeham Laws 150

Regina C. Elandt-Johnson: Analysis of Distributional Patterns of Deaths from Different Causes 157

D. C. M. Dickson and J. R. Gray: Exact Solutions for Ruin Probability in the Presence of an Absorbing Upper Barrier 174

Jan M. Hoem: A Flaw in Actuarial Exposed-to-Risk Theory 187

Announcement on SAJ Workshop 195

Lennart Bondesson: New Results on Generalized Gamma Convolutions and the B-class 197

Alex Papatriandafylou and Howard Waters: Martingales in Life Insurance 210

James D. Brofitt: A Bayes Estimator for Ordered Parameters and Isotonic Bayesian Graduation 231

Marco Scarsini: Bayesian-Free Credibility 248

J. R. Gray: Some Risky Reflections 253

Ove Lundberg: Book Review (R. E. Beard, T. Pentikäinen, E. Pesonen: Risk Theory, 3rd ed.) 256